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October 14, 2004

Ms. Jean A. Webb Office of the Secretariat Commodity Futures Trading Commission Three Lafayette Centre 1155 21st Street, N.W. Washington, DC 20581

Re: Section 5c(c)(1), Regulation 40.6(a) Submission. Self-Certification for Composition of CME X-Fund Index Futures contracts.

CME Submission #04-102

Dear Ms. Webb:

Chicago Mercantile Exchange Inc. hereby informs the Commission regarding the composition for the October 18, 2004 – October 29, 2004 CME X-Fund Index Futures contracts.

CME X-Fund 1 (X1)

Long Dec 05 CBOT Corn Long Dec 04 CME British Pound Long Dec 04 CME Lean Hogs Long Dec 04 CBOT 100 oz. Gold

CME X-Fund 2 (X2)

Long Dec 04 CBOT Wheat Short Dec 04 CBOT Corn Long Dec 04 CME Japanese Yen Short Dec 04 Australian Dollar If you require any additional information regarding this action, please do not hesitate to contact Mr. Charles Piszczor at 312-930-4536 or via e-mail at <a href="mailto:cpiszczo@cme.com">cpiszczo@cme.com</a>. We would be appreciative if you could reference our CME Submission #04-102 in any related correspondence.

Sincerely,

John W. Labuszewski, Director

Research & Product Development